

ABSTRACT

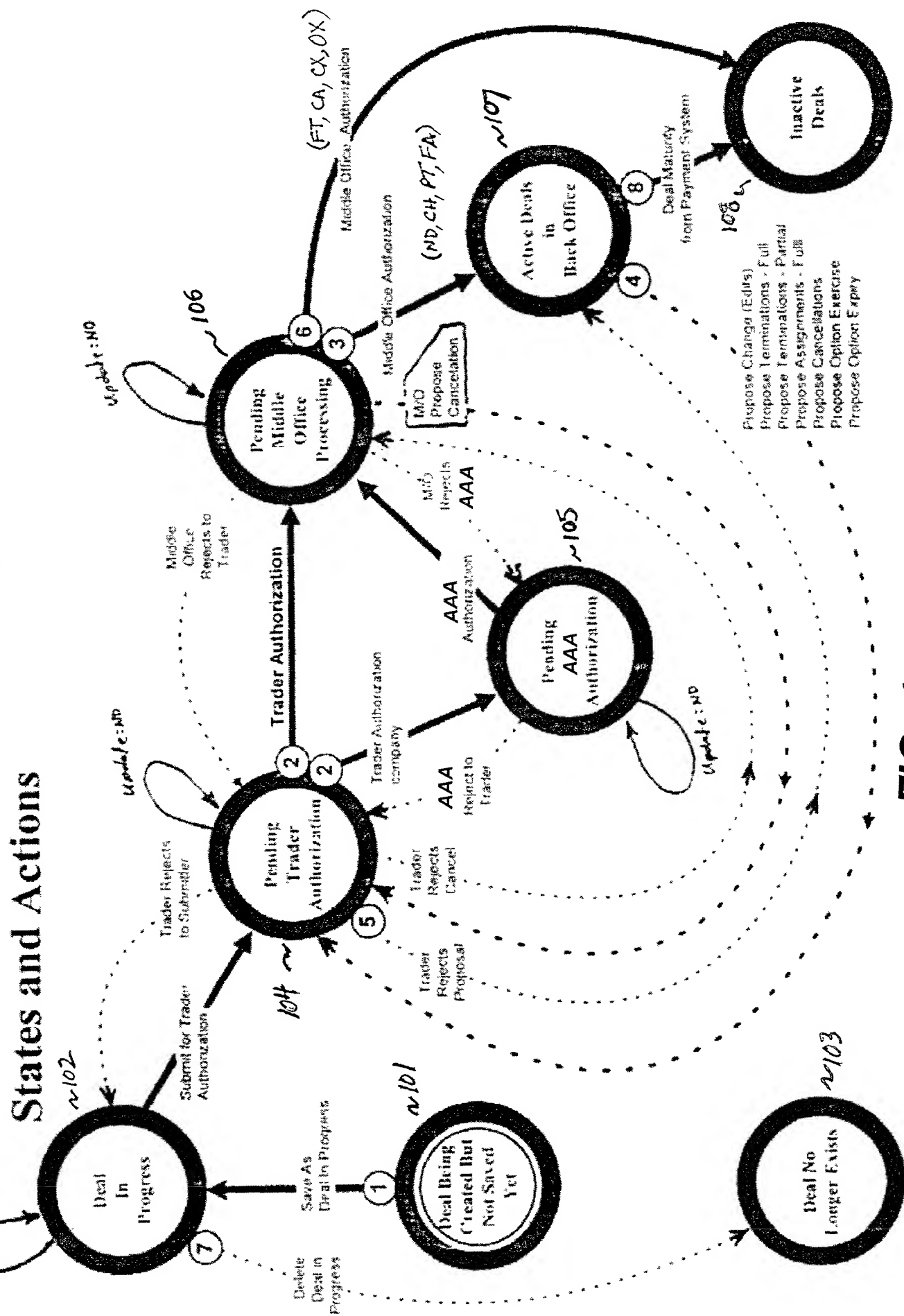
A trade capture system is provided which includes a first computer having an interface for capturing executed trade data, a second computer for  
5 accepting the captured trade data and performing middle and back office processing on the same, and a communication channel for communicating the captured trade data between the first and second computers.

10

NY\_MAIN 138966 v 1

09764782-1011701

# Structured Deal



**FIG. 1**

New Deal

Product Type:  
Swap

OK Cancel

Delete User Template

System Templates:  
Swap - Generic  
Swap - Index  
Swap - Exotic

User Templates: ☒ Use Accelerator

(BLANK System Template)  
NY - CAD rec Fixed Annual (public)  
NY - Callable Agency Swap (public)  
NY - USD LB Pays Fixed Semi vs 3ML (public)  
NY - USD LB Pays Fixed Semi vs 3ML Cmpd (pu  
NY - USD LB Pays Fixed vs 3ML (public)  
NY - USD LB Pays Fixed vs 6ML (public)  
NY - USD LB Recs Fixed Semi vs 3ML (public)  
NY - USD LB Recs Fixed Semi vs 3ML Cmpd (pu  
NY - USD LB Recs Fixed vs 3ML (public)  
NY - USD LB Recs Fixed vs 6ML (public)

Capture USD swaps where LB Pays Quarterly vs  
3M USD LIBOR

Use This Template to Capture All  
Swaps Traded On The Core Desk.

FIG. 2

Swap Accelerator for NY - USD LB Pays Fixed vs 3ML (public)

Party A

ID: 11293LBSF

Name: AAA

Party B

ID:

Name:

Branch:

Trade:

Effective:

Maternity:

☒ Mat Adjusts

Pays Fixed

Party A

Operations

Party A Leg

Party B Leg

Notional:

Fixed Rate:  %

Floating Spread:  bps

Brokerage:

Submit

FIG. 3

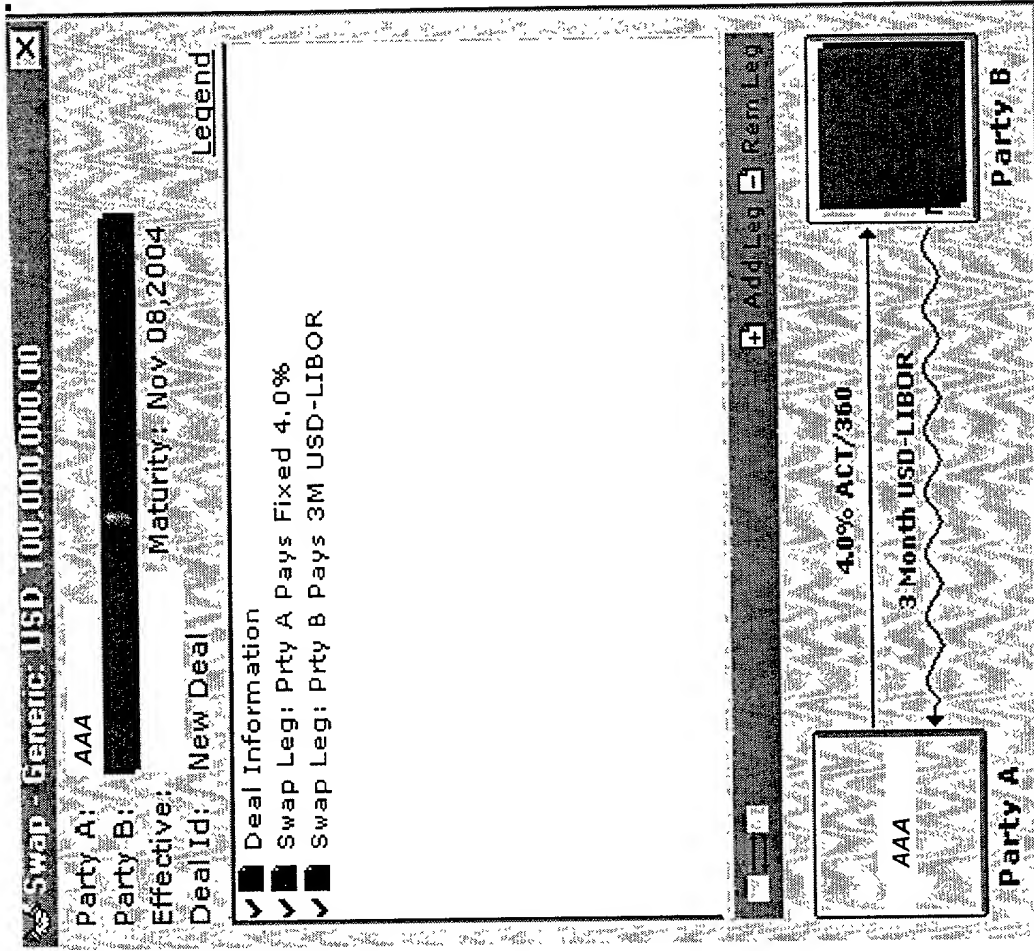


FIG. 4

FX Swap 30: F107: Pays Fixed 31%			
<b>Dates</b> Effective: <input type="text"/>		Maturity: <input type="text" value="Nov 08,2004"/>	
<input checked="" type="checkbox"/> Party A		<input type="checkbox"/> Party B	
<input checked="" type="checkbox"/> Fixed		<input type="checkbox"/> Floating	
<input checked="" type="checkbox"/> Operations			
<b>Adjustment</b>			
<b>Obligation</b>			
Currency / Notional: <input type="text" value="USD"/>		<input type="text" value="100,000,000.00"/>	
<input type="text" value="Exchange"/>			
<b>Calendars</b>			
<b>Rate</b>			
<input type="text" value="4.00000"/> %		<input type="text" value="Zero Coupon"/>	
<input type="text" value="Step"/>			
<input type="text" value="ACT/360"/>			
<input checked="" type="checkbox"/> Period End Dates Adjust			
<b>Day Count:</b>			
<input type="text" value="ACT/360"/>			
<input checked="" type="checkbox"/> Payment Terms			
Frequency: <input type="text" value="Quarterly"/>		Day: <input type="text" value="8"/>	
<input type="text" value="Pmt Rule"/>		First Payment: <input type="text" value="Feb 08,2000"/>	
<input type="text" value="Stubs"/>			

FIG. 5

Swap Leg: Prty B Pays 3M USD-LIBOR									
<b>Dates</b>		Effective: <input type="text"/>		Maturity: <input type="text" value="Nov 08.2004"/>		<input checked="" type="checkbox"/> Adjustment			
<b>Obligation</b>		<input checked="" type="radio"/> Party A		<input checked="" type="radio"/> Party B		<input type="radio"/> Fixed		<input checked="" type="radio"/> Floating	
<b>Currency / Notional</b>		<input type="text" value="USD"/>		<input type="text" value="100,000,000.00"/>		<input type="text" value="Exchange"/>		<input type="text" value="Operations"/>	
<b>Rate</b>									
<b>Maturity</b>		<input type="text" value="3 Month"/>		<b>Floating Index</b>		<input type="text" value="USD-LIBOR"/>		<b>Source</b>	
		<input type="text" value="ACT/360"/>		<b>Spread</b>		<input type="text" value="bps"/>		<b>Initial Rate (Excl Spread)</b>	
<b>Day Count</b>		<input type="text" value="ACT/360"/>		<b>Period End Dates Adjust</b>		<input checked="" type="checkbox"/>		<input type="text" value="Emb. Floor"/>	
		<input type="text" value="Schedule"/>						<input type="text" value="Emb. Cap"/>	
<b>Payment Terms</b>		<b>Frequency</b>		<input type="text" value="Quarterly"/>		<b>Day</b>		<input type="text" value="8"/>	
		<input type="text" value="Pmt Rule"/>						<b>First Payment</b>	
								<input type="text" value="Feb 08.2000"/>	
<b>Reset Terms</b>		<b>Frequency</b>		<input type="text" value="Quarterly"/>		<b>Day</b>		<input type="text" value="8"/>	
		<input type="text" value="Reset Rule"/>						<input type="text" value="Compounding"/>	
								<input type="text" value="Averaging"/>	

FIG. 6



<b>Submit To</b>	<b>Additional Notifications</b>	
<input checked="" type="checkbox"/> Desk NY Special Client Middle Office ▼  <b>Attn:</b> [Redacted] ▼  <input type="checkbox"/> Signed Confirm a High Priority Workflow Message: [Empty Box] ▲▼	<input type="checkbox"/> E-mail <input type="checkbox"/> SmartTicket FYI <input type="checkbox"/> NT Notification <input checked="" type="checkbox"/> Attach Deal  <input checked="" type="checkbox"/> Desks Select Individuals Select [Empty Box] [Empty Box] Message: [Empty Box] ▲▼	<p align="center"><u>Who's Here?</u></p>
<a href="#">Authorize</a> <a href="#">Cancel</a>		

**FIG. 7**



Figure 1 consists of 10 scatter plots, labeled (a) through (j), each showing the relationship between a specific variable and the number of children. The y-axis for all plots is 'Number of children' (ranging from 0 to 10). The x-axis for each plot represents a different variable. Each plot includes a regression line and a shaded area representing the confidence interval.

- (a) Age: The x-axis ranges from 18 to 45. The regression line shows a positive correlation.
- (b) Education: The x-axis ranges from 0 to 12. The regression line shows a positive correlation.
- (c) Income: The x-axis ranges from 0 to 100,000. The regression line shows a positive correlation.
- (d) Health: The x-axis ranges from 0 to 100. The regression line shows a positive correlation.
- (e) Religion: The x-axis ranges from 0 to 10. The regression line shows a positive correlation.
- (f) Ethnicity: The x-axis ranges from 0 to 10. The regression line shows a positive correlation.
- (g) Marital status: The x-axis ranges from 0 to 10. The regression line shows a positive correlation.
- (h) Employment: The x-axis ranges from 0 to 10. The regression line shows a positive correlation.
- (i) Social capital: The x-axis ranges from 0 to 10. The regression line shows a positive correlation.
- (j) Gender: The x-axis ranges from 0 to 10. The regression line shows a positive correlation.

<b>Risk Management Details</b>		<b>X</b>
Deal Id:	39115	Risk State: Verified
Deal Version:	8	Risk Status: Approved
Risk System:	[REDACTED]	Received:

Risk Item	Value
MIM	11,011,742.51
PY01	38,346.93
RMSDealIds	185089L//

◀ previous      OK

**FIG. 8**

Deal Filter

Choose a Saved Query from the list below and press Run... or Press New to create a new query.

In Back Today  
In AAA Today  
In AAA Today  
In Trading Today  
T+1 Changes  
T+1 Full Assignments  
T+1 Full Terminations  
T+1 New Deals  
T+1 Option Exercise  
T+1 Partial Terminations

Orig. Office:

Risk Mgmt ID:

Risk Loc:

▼

Optional Ref ID:

Product Type:

Confirm Deal No:

Ccy/National:

▼

Ticker Symbol:

Index:

Trade Date:

to

(Party A) Id:

Effective Date:

to

Name:

Maturity Date:

to

(Party B) Id:

Create Date:

to

Name:

M/O Auth Date:

to

Created By:

Broker Fees:

▼

State:

Sales Credits:

▼

Trading Desk:

Collateral:

▼

Action Type:

SmartTkt/Hist:

▼

☒ Latest Action

☐ Any Action

Latest Action  
Active Status

Party A

Party B

St/Historical

Deal Id

Product

Currency

Notional

Trade Date

Effective Date

Maturity Date

Risk Mgmt Id

State

Residing Locati

Trader

Marketer

Originating Offi

Risk Location

Confirm Deal N

Creator

Last Updated

Broker Name

Broker Fee

Broker Fee Ccy

STP Indicator

Run

Close

Save

Save As...

Delete

New

Set Columns

**FIG. 9**

TDFTD" 23449250

Deal Workflow History

Workflow History for Global Deal Id 89115

Cancel

From Ver	From State	Action Performed	To Ver	To State	Performed By	Performed On
0	Deal In Progress	Deal Created	0	Deal In Progress		
1	Pending Trader Authorization	Submit for trader authorization	1	Pending Trader Authorization		
2	Pending Trader Authorization	Updated	2	Pending Trader Authorization		
3	Pending Middle Office Processing	Approved. Send to middle office	3	Pending Middle Office Processing		
4	Pending Middle Office Processing	Updated	4	Pending Middle Office Processing		
5	Pending Risk Processing	STPed to Risk System	5	Pending Risk Processing		
6	Pending Middle Office Processing	STP Rejected	6	Pending Middle Office Processing		
7	Pending Middle Office Processing	Updated	7	Pending Middle Office Processing		
8	Pending Risk Processing	STPed to Risk System	8	Pending Risk Processing		
9	Pending Middle Office Processing	STP Approved Verified	9	Pending Middle Office Processing		
10	Pending Middle Office Processing	Approved. Sent to back office	10	In Back Office		

Compare

Version 7      Version 10

FIG. 10

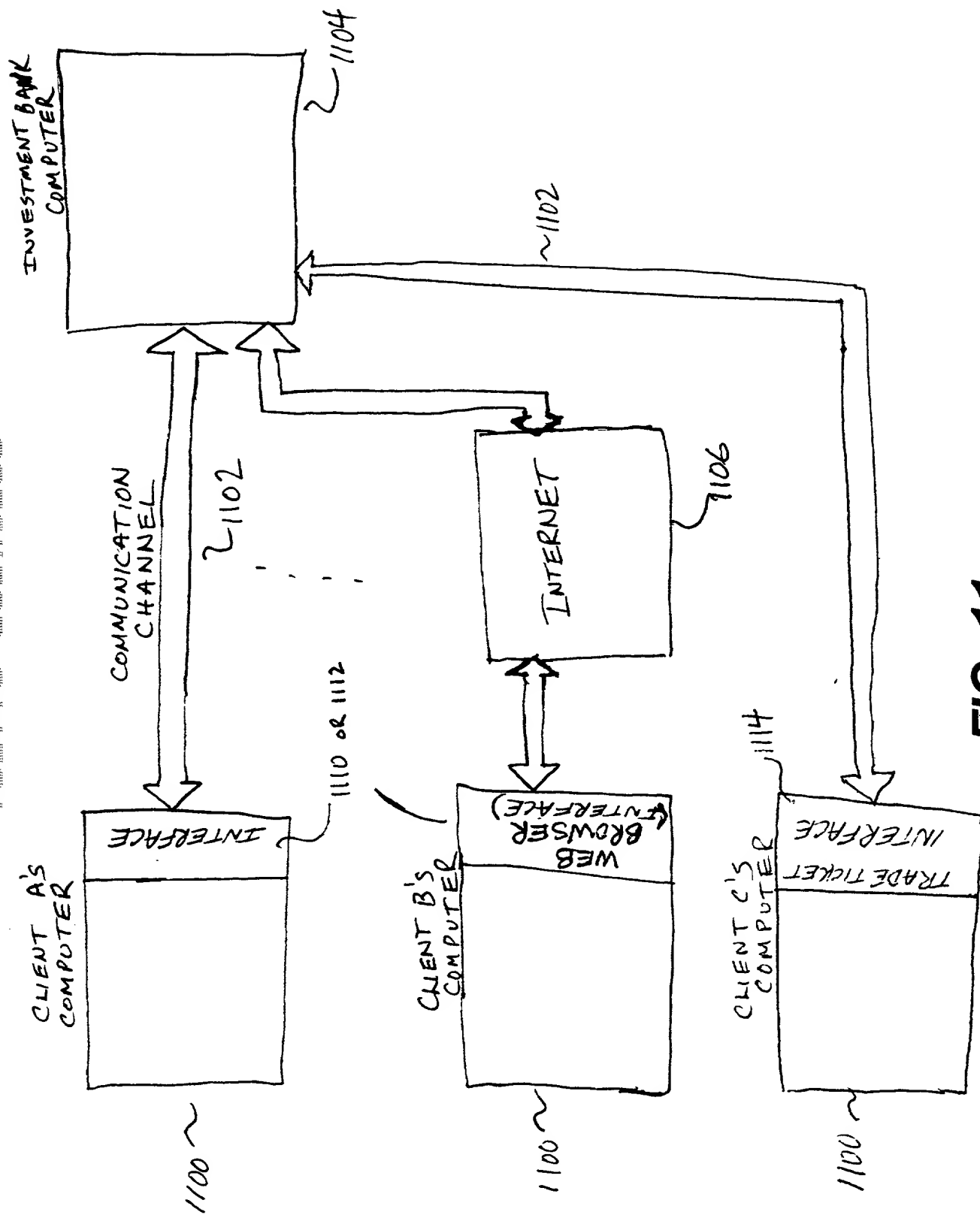


FIG. 11